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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/09/2016 Foreign Exchange Future			14.00750		14.29170			0.0000	1,494,152,010.00	106,668	0
\$ / R On 22/09/2016 Foreign Exchange Future			14.03020		14.29450			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.04410		14.30840			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.04680		14.31120			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			14.04960		14.31400			0.0000	0.00	0	12,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.05230		14.31680			0.0000	0.00	0	2,870
\$ / R On 03/10/2016 Foreign Exchange Future			14.06060		14.32520			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.06330		14.32800			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.06610		14.33080			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			14.07160		13.72460			0.0000	0.00	0	0
\$ / R On 10/10/2016 Foreign Exchange Future			14.07980		14.34490			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			14.08530		14.35050			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			14.08810		14.35330			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			14.09080		14.35610			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			14.10460		14.37010			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.12370		14.38960			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.12650		14.39240			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.15650		14.42300			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			14.16470		14.43130			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.18380		14.45080			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.21370		14.48130			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2016	Foreign Exchange Future			14.25180		14.52000			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.25450		14.52270			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.25720		14.52550			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.27080		14.53930			0.0000	1,117,517,806.40	78,308	505,763
\$ / R	On	13/01/2017	Foreign Exchange Future			14.34000		14.61010			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.37330		14.64410			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.50370		14.77730			0.0000	86,369,533.50	5,955	91,391
\$ / R	On	12/04/2017	Foreign Exchange Future			14.58730		14.86250			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.62350		14.89940			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.77690		15.05560			0.0000	147,769.00	10	149,181
\$ / R	On	12/07/2017	Foreign Exchange Future			14.84180		15.12210			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.03380		15.31910			0.0000	4,961,154.00	330	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.37030		15.65150			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.70960		15.98540			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.04880		16.31940			0.0000	0.00	0	70
Total \$ / R Future												2,703,148,272.90	191,271	781,608
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,291.75650	1,007.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			0.05650	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,051.84360	767.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			0.14360	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,001.87740	717.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,258.40540	5,542.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,708.35190	2,992.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			0.13500	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,208.43500	3,492.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.20920	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,408.50920	3,692.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.10540	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,368.35470	2,652.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.05420	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,408.35420	2,692.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.05270	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,568.35270	2,852.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.05190	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,098.35990	2,382.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			0.05720	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,218.35720	2,502.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			0.05500	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,348.35500	2,632.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			0.05470	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,738.37430	2,022.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			0.06350	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,978.36350	2,262.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			0.06070	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,068.36070	2,352.500	21.90	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			0.05990	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,408.42360	1,692.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			0.08680	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,568.38680	1,852.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			0.07620	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,708.37620	1,992.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			0.07430	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,009.15620	1,292.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			0.31900	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,208.61900	1,492.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			0.19750	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,308.49750	1,592.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			0.12360	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			564.48940	842.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			3.93370	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			712.23370	992.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			1.41830	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			909.71830	1,192.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			0.85620	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			418.92370	692.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			9.83150	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			438.13150	712.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			8.46340	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			476.76340	752.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			6.18940	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Put			251.41640	512.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			16.07250	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			324.37250	592.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			14.74230	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			343.04230	612.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			10.62370	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			43.27180	192.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			71.15140	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			79.45140	292.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			25.42570	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			233.72570	492.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Call			23.11640	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			1.49030	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			514.25530	227.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			2.55530	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			303.19070	7.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			11.49070	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			134.97180	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			0.46340	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			732.32490	447.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			0.62490	0.000	21.90	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			613.00390	327.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			1.30390	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			593.19030	307.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			0.17740	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			991.88510	707.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			0.18510	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			981.89330	697.500	21.90	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			0.19330	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			792.16340	507.500	21.90	1.0000	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			225.42070	84.870	30.41	0.3363	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			130.92070	254.670	30.41	0.6637	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			86.36050	29.738	25.20	0.1177	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			467.96050	675.638	25.20	0.8823	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.30450	0.043	47.53	0.0002	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,099.10450	4,363.243	47.53	0.9998	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,511.30070	2,246.929	34.68	0.9994	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.10070	0.129	34.68	0.0006	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			823.14840	570.678	20.66	0.8925	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			11.94840	23.878	20.66	0.1075	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.32970	0.068	47.53	0.0003	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,939.12970	4,203.268	47.53	0.9997	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			695.77070	460.768	20.74	0.8103	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			21.77070	51.168	20.74	0.1897	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			53.97450	20.150	25.55	0.0737	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			737.17450	967.850	25.55	0.9263	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			26.96940	9.642	27.10	0.0371	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,010.16940	1,257.342	27.10	0.9629	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			266.72070	134.358	22.36	0.3668	0.00	0	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			199.92070	332.058	22.36	0.6332	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			162.47940	72.581	23.32	0.2253	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			345.67940	520.281	23.32	0.7747	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			259.52380	135.476	21.31	0.3506	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			234.32380	374.876	21.31	0.6494	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			197.00680	96.785	21.87	0.2688	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			321.80680	486.184	21.87	0.7312	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			144.75150	66.726	22.46	0.1979	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			429.55150	616.126	22.46	0.8021	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			107.25100	46.669	23.02	0.1459	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			542.05100	746.069	23.02	0.8541	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			154.46000	73.963	22.29	0.2101	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			426.46000	610.663	22.29	0.7899	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			140.38130	66.032	22.48	0.1910	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			462.38130	652.732	22.48	0.8090	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			800.95620	560.464	19.17	0.8246	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			30.15620	54.364	19.17	0.1754	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			0.00000	386.909	21.13	0.6412	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put		0.00000	165.309	21.13	0.3588	13,224,704.00	80,000	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call		200.60690	112.331	22.40	0.2543	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put		465.70690	642.531	22.40	0.7457	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call		581.25740	389.121	20.30	0.6303	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put		106.35740	179.321	20.30	0.3697	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call		559.91290	371.687	20.35	0.6132	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put		115.01290	191.887	20.35	0.3868	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call		346.62040	210.136	21.19	0.4165	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put		251.72040	380.336	21.19	0.5835	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call		213.06160	122.958	22.21	0.2649	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put		472.56160	647.658	22.21	0.7351	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call		279.83270	169.250	21.55	0.3376	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put		366.53270	521.150	21.55	0.6624	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		42.80620	20.466	25.01	0.0538	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,376.70620	1,619.666	25.01	0.9462	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		260.40160	162.335	21.33	0.3045	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		470.30160	637.735	21.33	0.6955	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		3.14730	1.656	32.78	0.0038	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,383.54730	4,647.955	32.78	0.9962	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		2.77730	1.450	32.78	0.0033	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,463.17730	4,727.750	32.78	0.9967	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,591.45820	2,325.853	22.97	0.9937	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		1.85820	2.153	22.97	0.0063	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		949.57280	726.719	18.46	0.7876	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		59.97280	103.019	18.46	0.2124	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		192.92740	121.622	21.95	0.2194	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		760.52740	955.122	21.95	0.7806	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		170.96860	106.350	22.21	0.1957	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		838.56860	1,039.850	22.21	0.8043	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		41.94390	20.845	24.12	0.0471	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,789.54390	2,034.345	24.12	0.9529	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,171.43420	932.115	18.15	0.8693	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		29.03420	55.615	18.15	0.1307	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		445.97950	304.889	19.90	0.4588	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		303.57950	428.389	19.90	0.5412	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		64.17330	39.180	25.28	0.0700	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,941.17330	2,182.680	25.28	0.9300	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		60.14690	36.562	25.40	0.0658	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,997.14690	2,240.062	25.40	0.9342	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		263.30400	180.949	22.40	0.2665	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		790.30400	974.449	22.40	0.7335	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		955.36420	748.172	19.37	0.7234	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		124.06420	183.472	19.37	0.2766	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		543.05940	398.294	20.56	0.4846	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		361.75940	483.594	20.56	0.5154	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		167.01450	114.770	23.46	0.1680	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,316.21450	1,530.970	23.46	0.8320	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			41.11580	25.669	26.28	0.0435	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,680.31580	2,931.869	26.28	0.9565	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,259.56860	1,027.630	18.67	0.8251	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			68.76860	103.830	18.67	0.1749	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			126.76880	179.968	18.58	0.2502	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			6.47480	2.624	27.03	0.0051	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,925.17480	5,188.924	27.03	0.9949	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,689.35160	2,423.882	21.24	0.9797	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			8.05160	10.182	21.24	0.0203	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,108.06880	893.668	18.58	0.7498	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			478.75010	368.274	21.05	0.3860	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			708.75010	866.474	21.05	0.6140	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			641.22660	502.140	20.26	0.4866	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			488.52660	617.640	20.26	0.5134	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,925.65780	1,670.547	18.79	0.9140	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			40.15780	53.347	18.79	0.0860	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,916.27940	1,661.343	18.77	0.9128	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			40.77940	54.143	18.77	0.0872	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,906.90950	1,652.149	18.75	0.9117	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			41.40950	54.949	18.75	0.0883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,613.22030	1,376.731	18.69	0.8522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			73.92030	105.931	18.69	0.1478	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,428.08810	1,202.407	18.84	0.8052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			108.78810	151.607	18.84	0.1948	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,371.36870	1,149.492	18.88	0.7888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			122.06870	168.692	18.88	0.2112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,363.35730	1,142.046	18.89	0.7864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			124.05730	171.246	18.89	0.2136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,355.37120	1,134.767	18.90	0.7840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			126.07120	173.967	18.90	0.2160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,331.54840	1,113.109	18.95	0.7765	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			132.24840	182.309	18.95	0.2235	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,323.65490	1,105.947	18.96	0.7739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			134.35490	185.147	18.96	0.2261	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,208.19720	1,002.049	19.17	0.7350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			168.89720	231.249	19.17	0.2650	27,749.86	120	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,065.06220	874.032	19.45	0.6805	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			225.76220	303.232	19.45	0.3195	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,031.47960	843.931	19.52	0.6665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			242.17960	323.131	19.52	0.3335	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			1,018.25150	832.103	19.54	0.6609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			248.95150	331.303	19.54	0.3391	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			874.64080	704.822	19.86	0.5959	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			335.34080	434.022	19.86	0.4041	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			828.37160	664.267	19.97	0.5733	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			369.07160	473.467	19.97	0.4267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			822.71940	659.331	19.99	0.5705	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			373.41940	478.531	19.99	0.4295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			817.09940	654.424	20.00	0.5677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			377.79940	483.624	20.00	0.4323	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			805.94510	644.699	20.03	0.5621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			386.64510	493.899	20.03	0.4379	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			773.18700	616.212	20.11	0.5453	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			413.88700	525.412	20.11	0.4547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			762.50160	606.948	20.14	0.5397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			423.20160	536.148	20.14	0.4603	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			746.69320	593.263	20.18	0.5314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			437.39320	552.463	20.18	0.4686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			736.29810	584.283	20.21	0.5259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			446.99810	563.483	20.21	0.4741	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			710.81340	563.055	20.30	0.5122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			471.51340	592.255	20.30	0.4878	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			695.86850	550.648	20.36	0.5040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			486.56850	609.848	20.36	0.4960	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			690.94470	546.569	20.38	0.5013	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			491.64470	615.769	20.38	0.4987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			638.62540	503.456	20.59	0.4721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			549.32540	682.656	20.59	0.5279	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			615.95060	484.910	20.69	0.4591	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			576.65060	714.110	20.69	0.5409	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			561.18770	439.616	20.93	0.4264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			651.88770	798.816	20.93	0.5736	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			549.32810	429.742	20.99	0.4190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			670.02810	818.942	20.99	0.5810	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			537.70240	420.081	21.05	0.4118	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			688.40240	839.281	21.05	0.5882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			533.87900	416.905	21.07	0.4094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			694.57900	846.105	21.07	0.5906	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			496.99830	387.014	21.28	0.3861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			757.69830	916.214	21.28	0.6139	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			476.03550	370.117	21.41	0.3726	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			796.73550	959.317	21.41	0.6274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			459.20920	356.602	21.51	0.3616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			829.90920	995.802	21.51	0.6384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			436.60540	338.517	21.66	0.3467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			877.30540	1,047.717	21.66	0.6533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			430.34610	333.522	21.71	0.3425	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			891.04610	1,062.722	21.71	0.6575	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			400.83280	309.665	21.92	0.3223	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			961.53280	1,138.865	21.92	0.6777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			373.35580	287.567	22.13	0.3031	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,034.05580	1,216.767	22.13	0.6969	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			370.71500	285.451	22.15	0.3012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,041.41500	1,224.651	22.15	0.6988	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			352.76100	271.078	22.30	0.2885	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,194.56620	3,446.873	27.61	0.9301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			72.87290	56.924	27.70	0.0689	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,223.57290	3,476.124	27.70	0.9311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			71.90010	56.191	27.79	0.0680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,252.60010	3,505.391	27.79	0.9320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			63.72900	50.026	28.61	0.0601	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,524.42900	3,779.226	28.61	0.9399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			62.94200	49.432	28.70	0.0593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,553.64200	3,808.632	28.70	0.9407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			62.17070	48.849	28.78	0.0586	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,582.87070	3,838.050	28.78	0.9414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			61.16580	48.091	28.90	0.0576	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,621.86580	3,877.291	28.90	0.9424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			60.67370	47.720	28.96	0.0571	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,641.37370	3,896.920	28.96	0.9429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			54.21590	38.407	29.19	0.0470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,924.91590	4,177.607	29.19	0.9530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			53.41720	37.054	29.19	0.0456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,964.11720	4,216.254	29.19	0.9544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			39.61770	24.818	29.19	0.0321	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,390.31770	4,644.018	29.19	0.9679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			36.68280	22.832	29.19	0.0298	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,477.38280	4,732.032	29.19	0.9702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			36.05850	22.411	29.19	0.0293	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,496.75850	4,751.611	29.19	0.9707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			31.68090	19.479	29.19	0.0259	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,642.38090	4,898.679	29.19	0.9741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			29.04250	17.728	29.19	0.0238	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,739.74250	4,996.928	29.19	0.9762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			19.51170	11.525	29.19	0.0162	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,180.21170	5,440.725	29.19	0.9838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			18.65640	10.980	29.19	0.0155	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,229.35640	5,490.179	29.19	0.9845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			17.67640	10.357	29.19	0.0147	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,288.37640	5,549.557	29.19	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			15.57480	9.031	29.19	0.0130	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,426.27480	5,688.231	29.19	0.9870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			13.83600	7.946	29.19	0.0116	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,554.53600	5,817.146	29.19	0.9884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			12.85870	7.341	29.19	0.0108	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,633.55870	5,896.541	29.19	0.9892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			11.30360	6.386	29.19	0.0095	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,772.00360	6,035.586	29.19	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		10.69320	6.014	29.19	0.0090	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		5,831.39320	6,095.214	29.19	0.9910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		7.08220	3.853	29.19	0.0060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,267.78220	6,533.053	29.19	0.9940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		6.44160	3.477	29.19	0.0055	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		6,367.14160	6,632.677	29.19	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		5.85650	3.138	29.19	0.0050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,466.55650	6,732.338	29.19	0.9950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		4.65210	2.447	29.19	0.0040	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,705.35210	6,971.647	29.19	0.9960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		4.39030	2.299	29.19	0.0037	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		6,765.09030	7,031.499	29.19	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.79740	0.365	29.19	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		8,471.49740	8,739.565	29.19	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.01170	0.004	29.19	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,400.71170	12,669.204	29.19	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,751.75430	2,487.148	20.49	0.9719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		12.45430	16.348	20.49	0.0281	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		2,073.61840	1,814.423	18.68	0.9288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		34.31840	43.623	18.68	0.0712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,988.20530	1,730.112	18.45	0.9202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		38.90530	49.312	18.45	0.0798	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,093.46100	1,280.278	22.30	0.7115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		324.03520	248.190	22.56	0.2677	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,184.73520	1,377.390	22.56	0.7323	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		306.24510	233.493	22.70	0.2544	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,246.94510	1,442.693	22.70	0.7456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		301.96160	229.960	22.74	0.2511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,262.66160	1,459.160	22.74	0.7489	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		287.45430	218.019	22.87	0.2401	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,318.15430	1,517.219	22.87	0.7599	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		266.13360	200.534	23.07	0.2236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,406.83360	1,609.734	23.07	0.7764	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		244.41330	183.112	23.28	0.2068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,505.11330	1,712.312	23.28	0.7932	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		242.64310	181.734	23.30	0.2055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,513.34310	1,720.934	23.30	0.7945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		235.70240	176.331	23.37	0.2002	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,546.40240	1,755.531	23.37	0.7998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		233.99720	175.006	23.39	0.1989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,554.69720	1,764.206	23.39	0.8011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		211.44970	157.527	23.65	0.1815	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,672.14970	1,886.727	23.65	0.8185	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		195.33170	145.101	23.84	0.1689	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		1,766.03170	1,984.301	23.84	0.8311	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			183.11010	135.716	24.01	0.1592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,843.81010	2,064.916	24.01	0.8408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			169.26430	125.128	24.21	0.1481	0.00	0	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,939.96430	2,164.328	24.21	0.8519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			158.76810	117.130	24.37	0.1396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,019.46810	2,246.330	24.37	0.8604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			151.08980	111.298	24.50	0.1334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,081.78980	2,310.498	24.50	0.8666	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			144.82740	106.551	24.60	0.1282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,135.52740	2,365.751	24.60	0.8718	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			142.80360	105.019	24.64	0.1266	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,153.50360	2,384.219	24.64	0.8734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			129.46600	94.952	24.89	0.1155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,280.16600	2,514.152	24.89	0.8845	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			123.31460	90.324	25.02	0.1104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,344.01460	2,579.524	25.02	0.8896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			122.46260	89.683	25.04	0.1097	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,353.16260	2,588.883	25.04	0.8903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			117.48350	86.393	25.18	0.1058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,408.18350	2,645.593	25.18	0.8942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			111.19020	82.788	25.42	0.1014	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,481.89020	2,721.988	25.42	0.8986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			108.18390	81.066	25.53	0.0993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,518.88390	2,760.267	25.53	0.9007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			107.44690	80.645	25.56	0.0987	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,528.14690	2,769.845	25.56	0.9013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			104.55290	78.988	25.68	0.0967	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,565.25290	2,808.188	25.68	0.9033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			83.81990	65.181	26.82	0.0794	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,934.51990	3,184.381	26.82	0.9206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			79.53250	61.947	27.14	0.0753	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,040.23250	3,291.147	27.14	0.9247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			79.16000	61.666	27.17	0.0750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,049.86000	3,300.866	27.17	0.9250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			73.86620	57.674	27.61	0.0699	0.00	0	15,100
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,009.27860	834.741	19.51	0.6201	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			349.17860	444.742	19.51	0.3799	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			257.47670	198.928	23.46	0.1999	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,817.37670	2,028.928	23.46	0.8001	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			341.55060	271.245	22.83	0.2500	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,587.45060	1,787.945	22.83	0.7500	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			971.18660	806.106	19.65	0.5883	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			427.08660	532.806	19.65	0.4117	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			882.21690	743.455	20.24	0.4994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			754.91690	889.755	20.24	0.5006	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			625.56870	521.201	21.38	0.3786	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,198.26870	1,367.501	21.38	0.6214	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,153.23490	984.131	19.39	0.6093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			475.93490	580.431	19.39	0.3907	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			997.22810	844.789	19.85	0.5481	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			619.92810	741.089	19.85	0.4519	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			518.48430	430.727	22.05	0.3230	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,481.18430	1,667.027	22.05	0.6770	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			663.40760	553.264	21.17	0.3974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,116.10760	1,279.564	21.17	0.6026	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			628.63600	523.785	21.36	0.3801	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,191.33600	1,360.085	21.36	0.6199	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			322.61970	262.699	23.55	0.2114	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,295.31970	2,508.999	23.55	0.7886	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			622.52120	518.631	21.39	0.3771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,205.22120	1,374.931	21.39	0.6229	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			528.39260	439.138	21.98	0.3283	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,451.09260	1,635.438	21.98	0.6717	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			165.82450	140.802	26.82	0.1156	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,818.52450	4,067.102	26.82	0.8844	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			504.00930	418.459	22.15	0.3151	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,526.70930	1,714.760	22.15	0.6849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			414.70440	340.352	22.80	0.2645	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,857.40440	2,056.652	22.80	0.7355	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			124.58230	92.773	27.78	0.0792	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,727.28230	4,969.073	27.78	0.9208	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			287.03450	233.229	23.90	0.1903	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,509.73450	2,729.529	23.90	0.8097	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			248.98710	201.875	24.34	0.1672	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,781.68710	3,008.175	24.34	0.8328	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			38.49110	26.676	27.78	0.0268	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,681.19110	6,942.976	27.78	0.9732	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			165.34940	140.416	26.85	0.1153	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,828.04940	4,076.716	26.85	0.8847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			142.24640	115.749	27.78	0.0955	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,364.94640	4,612.049	27.78	0.9045	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,611.48370	2,357.192	17.34	0.9332	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			34.18370	53.492	17.34	0.0668	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,917.40960	1,690.933	18.33	0.8227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			140.10960	187.233	18.33	0.1773	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,369.51830	1,173.926	18.89	0.6820	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			342.21830	420.226	18.89	0.3180	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,358.41590	1,175.033	19.17	0.6490	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			445.91590	537.733	19.17	0.3510	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			357.38340	297.120	23.70	0.2179	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,514.88340	2,729.820	23.70	0.7821	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,316.83090	1,144.396	19.38	0.6249	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		517.43090	620.897	19.38	0.3751	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		448.03770	376.468	23.14	0.2601	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,218.63770	2,422.968	23.14	0.7399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,116.25500	977.199	20.21	0.5174	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		950.65500	1,090.299	20.21	0.4826	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		881.94780	766.934	21.06	0.4292	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,346.34780	1,510.035	21.06	0.5708	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		1,459.78600	1,285.915	19.20	0.6298	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		584.18600	689.015	19.20	0.3702	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,431.18730	1,261.312	19.27	0.6216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		605.58730	714.412	19.27	0.3784	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		714.13060	619.968	21.90	0.3601	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		1,758.53060	1,943.068	21.90	0.6399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		888.53340	772.689	21.03	0.4318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,332.93340	1,495.789	21.03	0.5682	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		885.23650	769.805	21.04	0.4305	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,339.63650	1,502.905	21.04	0.5695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		368.55100	324.360	24.65	0.2027	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,362.95100	3,597.460	24.65	0.7973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		878.67260	764.076	21.07	0.4279	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,353.07260	1,517.176	21.07	0.5721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		801.06450	696.463	21.43	0.3968	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,525.46450	1,699.563	21.43	0.6032	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		249.17030	203.004	26.83	0.1302	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,903.57030	5,136.104	26.83	0.8698	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		674.92170	585.473	22.13	0.3431	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,879.32170	2,068.573	22.13	0.6569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		572.68290	493.902	22.73	0.2970	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,247.08290	2,447.002	22.73	0.7030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,500.56330	1,321.148	19.10	0.6414	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		554.96330	654.248	19.10	0.3586	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		359.49930	316.585	24.84	0.1977	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,453.89930	3,689.685	24.84	0.8023	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		319.67570	282.405	25.79	0.1756	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,914.07570	4,155.505	25.79	0.8244	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,250.58160	2,027.332	18.05	0.8156	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		194.98160	250.432	18.05	0.1844	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,672.42640	1,477.393	18.83	0.6872	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		446.82640	530.493	18.83	0.3128	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		428.63710	375.150	24.35	0.2220	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,286.53710	3,513.350	24.35	0.7780	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,680.37880	1,490.207	18.99	0.6729	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		508.27880	598.407	18.99	0.3271	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		685.31050	606.892	23.23	0.3061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,736.21050	2,943.092	23.23	0.6939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		683.46060	605.242	23.24	0.3054	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,744.36060	2,951.442	23.24	0.6946	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			681.61170	603.594	23.25	0.3047	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,752.51170	2,959.794	23.25	0.6953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,747.32110	2,513.835	17.67	0.8466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			178.22110	230.035	17.67	0.1534	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			2,041.87030	1,840.360	18.86	0.7150	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			472.77030	556.560	18.86	0.2850	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			975.87140	881.531	23.12	0.3702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,634.37140	2,821.231	23.12	0.6298	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,340.42520	1,213.211	21.63	0.4818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,688.92520	1,842.911	21.63	0.5182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			980.39930	885.628	23.09	0.3716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,618.89930	2,805.328	23.09	0.6284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			978.12850	883.573	23.10	0.3709	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,626.62850	2,813.273	23.10	0.6291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,212.03290	1,109.743	23.22	0.4052	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,736.63290	2,910.143	23.22	0.5948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,216.89540	1,114.232	23.20	0.4066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,721.49540	2,894.632	23.20	0.5934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,214.45690	1,111.981	23.21	0.4059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,729.05690	2,902.380	23.21	0.5941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,449.74750	1,341.311	23.30	0.4348	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,830.34750	2,992.511	23.30	0.5652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,447.18630	1,338.914	23.31	0.4341	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,837.78630	3,000.114	23.31	0.5659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,200.67100	2,997.540	19.19	0.7788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			521.27100	588.740	19.19	0.2212	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,452.31510	1,343.714	23.29	0.4354	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,822.91510	2,984.914	23.29	0.5646	0.00	0	0
Total \$ / R Option												13,252,453.86	80,120	2,091,099
Total \$ / R												2,716,400,726.76	271,391	2,872,707
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.00750		14.29170			0.0000	504,270.00	36	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.27080		14.53930			0.0000	656,456.80	46	385
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.50370		14.77730			0.0000	0.00	0	62
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.77690		15.05560			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,160,726.80	82	447
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			404.44760	0.000	21.90	0.0000	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			70,234.44760	98,250.000	21.90	1.0000	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			393.37050	0.000	21.90	0.0000	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			71,223.37050	99,250.000	21.90	1.0000	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			374.34120	0.000	21.90	0.0000	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			72,204.34120	100,250.000	21.90	1.0000	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			43,423.74140	33,562.961	21.67	0.3445	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			88,493.74140	105,482.961	21.67	0.6555	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			43,113.33740	33,312.415	21.69	0.3424	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			89,183.33740	106,232.415	21.69	0.6576	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			42,805.38440	33,063.761	21.71	0.3403	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			89,875.38440	106,983.761	21.71	0.6597	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			250,973.44940	272,952.859	23.90	0.8097	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			28,570.49240	23,212.985	23.92	0.1895	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			251,840.49240	273,842.985	23.92	0.8105	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			28,836.80660	23,433.065	23.89	0.1911	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			250,106.80660	272,063.065	23.89	0.8089	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			28,703.44940	23,322.859	23.90	0.1903	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			64,988.23160	56,235.328	22.27	0.3316	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			196,428.23160	215,545.328	22.27	0.6684	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			64,762.95880	56,030.107	22.28	0.3306	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			197,202.95880	216,340.107	22.28	0.6694	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			64,538.15040	55,826.229	22.29	0.3296	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			197,978.15040	217,136.229	22.29	0.6704	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,160,726.80	82	447
£ / R	On 19/09/2016	Foreign Exchange Future			18.33110		18.69930			0.0000		397,583,227.90	21,689	0
£ / R	On 05/10/2016	Foreign Exchange Future			18.38040		18.75810			0.0000		91,902.00	5	117
£ / R	On 27/10/2016	Foreign Exchange Future			18.46640		18.84590			0.0000		0.00	0	41
£ / R	On 19/12/2016	Foreign Exchange Future			18.66990		19.05310			0.0000		63,589,679.40	3,406	57,593
£ / R	On 13/03/2017	Foreign Exchange Future			19.01280		19.40380			0.0000		0.00	0	3,511
£ / R	On 25/04/2017	Foreign Exchange Future			19.19120		19.58530			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			19.41410		19.81270			0.0000		0.00	0	12,625
£ / R	On 18/12/2017	Foreign Exchange Future			20.28490		20.68800			0.0000		0.00	0	0
Total £ / R Future												461,264,809.30	25,100	73,960
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Call			17.36900	0.000	11.23	0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Put			218.06900	568.900	11.23	1.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call			0.79290	0.000	11.23	0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put			1,131.49290	1,498.900	11.23	1.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call			0.09910	0.000	11.23	0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Put			1,810.79910	2,178.900	11.23	1.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	22.99	Call			0.00020	0.000	11.23	0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	22.99	Put			4,290.70020	4,658.900	11.23	1.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Call			0.00000	0.000	11.23	0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Put			4,900.70000	5,268.900	11.23	1.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Call			0.05390	0.000	11.23	0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put			3,200.75390	3,568.900	11.23	1.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Call			0.03580	0.000	11.23	0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Put			3,800.73580	4,168.900	11.23	1.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Call			0.00000	0.000	11.23	0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,600.70000	6,968.900	11.23	1.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			0.00020	0.000	11.23	0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,300.70020	4,668.900	11.23	1.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			0.00010	0.000	11.23	0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,310.70010	4,678.900	11.23	1.0000	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			46.38090	95.255	17.42	0.2377	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			884.48090	555.655	17.42	0.7623	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			308.40450	174.598	18.79	0.2646	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			682.50450	928.198	18.79	0.7354	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			57.77590	37.848	22.25	0.0461	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,654.67590	4,017.948	22.25	0.9539	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			11.05780	6.642	29.41	0.0077	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,897.95780	8,276.742	29.41	0.9923	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			58.69450	37.768	22.16	0.0461	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			416.11600	541.423	17.97	0.4203	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,005.85080	4,379.523	23.86	0.9550	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			49.52140	40.445	29.41	0.0387	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,456.42140	5,830.545	29.41	0.9613	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,018.49410	1,668.817	17.27	0.8511	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			95.39410	128.917	17.27	0.1489	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,059.21600	801.323	17.97	0.5797	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,635.59450	3,997.868	22.16	0.9539	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			58.23400	37.808	22.20	0.0461	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,645.13400	4,007.908	22.20	0.9539	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			150.76170	89.161	20.70	0.1015	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,507.66170	2,829.261	20.70	0.8985	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			48.95080	39.423	23.86	0.0450	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			161.44820	118.812	22.76	0.0909	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,517.64820	4,866.012	22.76	0.9091	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			162.72670	119.810	22.75	0.0916	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,498.92670	4,847.010	22.75	0.9084	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			162.08730	119.310	22.76	0.0912	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,508.28730	4,856.510	22.76	0.9088	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			255.75900	207.180	23.53	0.1283	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,650.45900	4,995.980	23.53	0.8717	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			4,227.30000	4,625.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			4,207.30000	4,605.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			4,217.30000	4,615.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			854.57740	776.273	24.78	0.2611	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,326.57740	5,651.373	24.78	0.7389	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			856.65130	778.067	24.76	0.2617	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,308.65130	5,633.167	24.76	0.7383	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			855.61300	777.165	24.77	0.2614	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,317.61300	5,642.265	24.77	0.7386	0.00	0	0
Total £ / R Option												0.00	0	14,655
Total £ / R												461,264,809.30	25,100	88,615
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13778		0.13979			0.0000	2,479.97	18	0
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14077		0.14276			0.0000	2,533.93	18	21,495
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14369		0.14572			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14709		0.14917			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15034		0.15249			0.0000	0.00	0	0
Total ¥ / R Future												5,013.90	36	22,863
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,978.50000	2,777.600	20.43	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	20.43	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,978.50020	1,777.600	20.43	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.00020	0.000	20.43	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			978.50430	777.600	20.43	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			0.00430	0.000	20.43	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.31	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,723.70000	26,922.600	23.31	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.31	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,723.70000	27,922.600	23.31	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.31	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,723.70000	28,922.600	23.31	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,041.70510	920.030	18.41	0.6055	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			469.60510	551.330	18.41	0.3945	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			593.95500	514.530	19.50	0.4010	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,021.85500	1,145.830	19.50	0.5990	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			325.10190	277.643	20.48	0.2459	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,753.00190	1,908.943	20.48	0.7541	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			978.18860	876.772	19.84	0.4887	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,060.88860	1,167.772	19.84	0.5113	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			633.80300	562.863	20.59	0.3507	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,716.50300	1,853.863	20.59	0.6493	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			405.42010	356.597	21.26	0.2434	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,488.12010	2,647.597	21.26	0.7566	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,360.16450	1,250.839	20.66	0.5455	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,110.96450	1,216.539	20.66	0.4545	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			965.68720	883.580	21.24	0.4257	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,716.48720	1,849.280	21.24	0.5743	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			679.99220	620.293	21.81	0.3244	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,430.79220	2,585.993	21.81	0.6756	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												5,013.90	36	22,863

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Future			15.65390		15.96340			0.0000	420,260,253.30	26,847	0
€ / R	On	30/09/2016	Foreign Exchange Future			15.72720		15.99790			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.94750		16.22150			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.02470		16.30000			0.0000	138,902,099.60	8,668	45,179
€ / R	On	13/03/2017	Foreign Exchange Future			16.35030		16.63210			0.0000	89,926,650.00	5,500	8,750
€ / R	On	19/06/2017	Foreign Exchange Future			16.73390		17.02250			0.0000	0.00	0	77,586
€ / R	On	18/09/2017	Foreign Exchange Future			17.09990		17.39670			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.52410		17.81750			0.0000	0.00	0	0
Total € / R Future												649,089,002.90	41,015	132,049
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,037.74530	1,346.100	19.65	1.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,003.76820	693.900	19.65	1.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			0.36820	0.000	19.65	0.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			189.14450	0.000	19.65	0.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			35.74450	156.100	19.65	1.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			0.33800	0.000	19.65	0.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,013.75270	703.900	19.65	1.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			0.35270	0.000	19.65	0.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			4.85070	0.000	19.65	0.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			721.45070	1,026.100	19.65	1.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1.14530	0.000	19.65	0.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,093.65190	783.900	19.65	1.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			0.25190	0.000	19.65	0.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,023.73800	713.900	19.65	1.0000	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			31.10160	9.882	24.51	0.0375	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,013.20160	1,262.682	24.51	0.9625	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			553.26520	419.760	19.70	0.4335	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			571.76520	712.260	19.70	0.5665	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			8.30630	5.543	25.52	0.0085	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			763.18400	913.866	20.03	0.5957	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,107.72220	1,288.312	20.87	0.6987	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			428.95000	328.119	20.68	0.3216	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,028.95000	1,203.419	20.68	0.6784	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			23.84370	17.367	25.52	0.0237	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,523.84370	4,792.667	25.52	0.9763	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,100.46870	1,280.513	20.85	0.6969	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			397.72220	303.012	20.87	0.3013	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,608.30630	5,880.843	25.52	0.9915	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			602.31090	471.314	19.88	0.4271	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			702.31090	846.614	19.88	0.5729	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			563.18400	438.566	20.03	0.4043	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			403.23060	307.429	20.83	0.3049	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,093.23060	1,272.729	20.83	0.6951	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			400.46870	305.213	20.85	0.3031	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			347.96960	281.166	22.10	0.2126	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,405.86960	2,620.866	22.10	0.7874	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			346.38610	279.845	22.11	0.2117	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,414.28610	2,629.545	22.11	0.7883	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			344.80680	278.531	22.12	0.2108	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,422.70680	2,638.231	22.12	0.7892	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			551.68800	472.074	22.00	0.2670	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,709.18800	2,918.174	22.00	0.7330	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			549.91700	470.526	22.02	0.2663	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,717.41700	2,926.626	22.02	0.7337	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			548.15290	468.985	22.03	0.2655	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,725.65290	2,935.085	22.03	0.7345	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			764.41540	671.678	21.83	0.3126	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,847.71540	3,051.778	21.83	0.6874	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			768.38560	675.230	21.81	0.3140	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,831.68560	3,035.330	21.81	0.6860	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			766.39400	673.451	21.82	0.3133	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,839.69400	3,043.551	21.82	0.6867	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,768.62820	1,919.378	20.63	0.5072	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,523.42220	1,380.232	20.62	0.4947	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,755.92220	1,906.132	20.62	0.5053	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,519.77430	1,376.847	20.63	0.4937	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,762.27430	1,912.747	20.63	0.5063	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,516.12820	1,373.478	20.63	0.4928	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												649,089,002.90	41,015	138,421
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.59910		10.69870			0.0000	43,721,287.50	4,125	0
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.76850		10.85910			0.0000	22,366,174.50	2,077	9,527
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.92330		11.01590			0.0000	0.00	0	3,405
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.10460		11.19920			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.27510		11.37270			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.50430		11.59750			0.0000	0.00	0	0
Total AU\$ / R Future												66,087,462.00	6,202	13,023
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			510.21550	409.100	19.35	1.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			1.51550	0.000	19.35	0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			500.33010	399.100	19.35	1.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			1.63010	0.000	19.35	0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			490.45380	389.100	19.35	1.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			1.75380	0.000	19.35	0.0000	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			245.63740	278.431	15.02	0.4414	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			436.06200	377.461	15.01	0.5685	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			236.96200	268.961	15.01	0.4315	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			430.37640	372.171	15.01	0.5636	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			241.27640	273.671	15.01	0.4364	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			424.73740	366.931	15.02	0.5586	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,114.35900	1,183.584	16.68	0.7620	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			188.50080	165.318	16.70	0.2361	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,122.60080	1,192.018	16.70	0.7639	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			186.76000	163.765	16.72	0.2342	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,130.86000	1,200.465	16.72	0.7658	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			190.25900	166.884	16.68	0.2380	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			326.88880	300.763	16.80	0.3121	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,177.68880	1,246.163	16.80	0.6879	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			324.68070	298.718	16.82	0.3104	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,185.48070	1,254.118	16.82	0.6896	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			322.48910	296.688	16.83	0.3086	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,193.28910	1,262.088	16.83	0.6914	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,243.79580	1,314.284	16.88	0.6438	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			444.02180	417.057	16.90	0.3546	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,251.32180	1,321.957	16.90	0.6454	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			441.56320	414.745	16.91	0.3529	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,258.86320	1,329.645	16.91	0.6471	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			446.49580	419.384	16.88	0.3562	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			737.40200	697.542	16.78	0.4690	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,019.90200	1,073.242	16.78	0.5310	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			744.53820	704.371	16.76	0.4724	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,007.03820	1,060.071	16.76	0.5276	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			740.96140	700.948	16.77	0.4707	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,013.46140	1,066.648	16.77	0.5293	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												66,087,462.00	6,202	13,023
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.65050		10.81160			0.0000	276,913.00	26	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.82590		11.00520			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.00960		11.19190			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.22460		11.41020			0.0000	0.00	0	0
Total CAD/ R Future												276,913.00	26	4,333
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.02180	0.000	19.90	0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,568.42180	1,729.500	19.90	1.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.02150	0.000	19.90	0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,578.42150	1,739.500	19.90	1.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.02130	0.000	19.90	0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,588.42130	1,749.500	19.90	1.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			49.43870	33.480	19.39	0.0742	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,554.23870	1,717.580	19.39	0.9258	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			48.76740	33.004	19.41	0.0733	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,563.56740	1,727.105	19.41	0.9267	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			48.10440	32.536	19.42	0.0723	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,572.90440	1,736.636	19.42	0.9277	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			130.22980	102.567	18.88	0.1465	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,678.32980	1,832.967	18.88	0.8535	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			129.13110	101.685	18.89	0.1454	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,687.23110	1,842.085	18.89	0.8546	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			131.33870	103.456	18.86	0.1476	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,669.43870	1,823.856	18.86	0.8524	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			516.10240	444.114	16.85	0.4093	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			835.90240	949.514	16.85	0.5907	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			512.72830	441.134	16.86	0.4072	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			842.52830	956.534	16.86	0.5928	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			509.38000	438.177	16.88	0.4050	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			849.18000	963.577	16.88	0.5950	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												276,913.00	26	4,333
CF CANDCO	On	19/12/2016	Foreign Exchange Future			515.57530		391.31390			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CF CANDCO	On	03/10/2016	Foreign Exchange Future			56.33490		68.70850			0.0000	0.00	0	30,000
Total CF CANDCO CAHA Future												0.00	0	30,000
Total CF CANDCO CAHA												0.00	0	30,000
CHF / R	On	19/09/2016	Foreign Exchange Future			14.29390		14.59520			0.0000	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Future			14.64000		14.92200			0.0000	0.00	0	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.95810		15.24730			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.33040		15.62550			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			0.06980	0.000	21.77	0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,004.86980	2,306.100	21.77	1.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			0.06830	0.000	21.77	0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,014.86830	2,316.100	21.77	1.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			0.06690	0.000	21.77	0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,024.86690	2,326.100	21.77	1.0000	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			151.72560	105.744	22.45	0.1340	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,909.72560	2,145.744	22.45	0.8660	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			150.47490	104.815	22.46	0.1330	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,918.47490	2,154.815	22.46	0.8670	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			149.23230	103.896	22.48	0.1320	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,927.23230	2,163.896	22.48	0.8680	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			328.07110	261.653	22.08	0.2156	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,150.77110	2,373.553	22.08	0.7844	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			331.39450	264.367	22.06	0.2175	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,134.09450	2,356.266	22.06	0.7825	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			329.72830	263.007	22.07	0.2165	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,142.42830	2,364.907	22.07	0.7835	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			979.10680	842.985	20.31	0.4566	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,223.60680	1,382.585	20.31	0.5434	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			975.43650	839.727	20.32	0.4552	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,229.93650	1,389.327	20.32	0.5448	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			971.78570	836.489	20.33	0.4538	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,236.28570	1,396.089	20.33	0.5462	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.10140		2.14730			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.12030		2.16070			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.14330		2.18370			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.17110		2.21190			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			0.11070	0.000	22.21	0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,127.11070	3,586.000	22.21	1.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			0.09840	0.000	22.21	0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,227.09840	3,686.000	22.21	1.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			0.12530	0.000	22.21	0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,027.12530	3,486.000	22.21	1.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			125.49880	82.076	20.43	0.0860	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,018.49880	3,379.076	20.43	0.9140	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			117.50190	76.702	20.52	0.0809	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,110.50190	3,473.702	20.52	0.9191	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			110.01610	71.692	20.62	0.0761	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,203.01610	3,568.692	20.62	0.9239	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			288.32670	225.414	19.61	0.1570	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,251.32670	3,592.414	19.61	0.8430	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			276.15820	215.792	19.69	0.1511	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,339.15820	3,682.792	19.69	0.8489	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			264.52490	206.610	19.77	0.1454	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,427.52490	3,773.610	19.77	0.8546	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,565.61070	1,785.707	18.61	0.5452	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,245.45010	1,061.824	18.66	0.4441	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,626.45010	1,850.824	18.66	0.5559	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,207.37720	1,029.114	18.73	0.4338	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,688.37720	1,918.114	18.73	0.5662	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,284.61070	1,096.707	18.61	0.4548	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.11530		2.15620			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			799.69480	571.236	17.32	0.4787	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			537.69480	718.236	17.32	0.5213	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			910.46490	657.971	17.10	0.5283	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			448.46490	604.971	17.10	0.4717	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			853.84830	613.357	17.21	0.5033	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			491.84830	660.357	17.21	0.4967	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.10130		2.14340			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.15420		2.19010			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.19760		2.23460			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			0.25470	0.000	20.99	0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,466.25470	2,887.000	20.99	1.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			0.22540	0.000	20.99	0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,566.22540	2,987.000	20.99	1.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			0.20090	0.000	20.99	0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,666.20090	3,087.000	20.99	1.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,016.60600	3,341.140	20.03	0.9128	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			110.24810	77.828	20.13	0.0821	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,109.24810	3,435.828	20.13	0.9179	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			125.47170	88.835	19.93	0.0926	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,924.47170	3,246.835	19.93	0.9074	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			117.60600	83.140	20.03	0.0872	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			913.91860	760.537	16.95	0.4286	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,167.91860	1,384.537	16.95	0.5714	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			876.10150	727.647	17.03	0.4145	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,230.10150	1,451.647	17.03	0.5855	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			839.74520	696.098	17.11	0.4007	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,293.74520	1,520.098	17.11	0.5993	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.80570		1.84200			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.84090		1.87520			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.87210		1.90690			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.90790		1.94330			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			0.07570	0.000	24.79	0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,780.07570	3,143.000	24.79	1.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			0.06410	0.000	24.79	0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,880.06410	3,243.000	24.79	1.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			0.05470	0.000	24.79	0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,980.05470	3,343.000	24.79	1.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			195.81080	139.061	24.02	0.1319	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,643.81080	2,930.062	24.02	0.8681	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			185.16310	131.122	24.15	0.1252	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,733.16310	3,022.122	24.15	0.8748	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			175.13370	123.674	24.28	0.1188	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,823.13370	3,114.674	24.28	0.8812	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			439.12400	351.215	22.87	0.2220	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,770.12400	3,030.215	22.87	0.7780	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			423.35460	338.168	22.98	0.2147	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,854.35460	3,117.168	22.98	0.7853	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			408.22680	325.680	23.10	0.2077	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,939.22680	3,204.680	23.10	0.7923	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,272.37360	1,108.046	20.30	0.4738	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,439.37360	1,629.046	20.30	0.5262	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,235.66750	1,074.817	20.40	0.4628	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,502.66750	1,695.817	20.40	0.5372	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,200.11270	1,042.659	20.50	0.4520	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,567.11270	1,763.659	20.50	0.5480	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13830		0.14110			0.0000	175,087.80	1,266	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.13830		0.14150			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13820		0.14030			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13930		0.14120			0.0000	0.00	0	0
Total KES / R Future												175,087.80	1,266	1,382
Total KES / R												175,087.80	1,266	1,382
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.25930		10.37980			0.0000	1,025,930.00	100	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.40400		10.52490			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.54240		10.66500			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.70550		10.83050			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												1,025,930.00	100	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			919.84900	799.300	20.22	1.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			0.04900	0.000	20.22	0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			909.85330	789.300	20.22	1.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			0.05330	0.000	20.22	0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			899.85790	779.300	20.22	1.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			0.05790	0.000	20.22	0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			225.80480	183.381	17.19	0.3277	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			550.90480	629.381	17.19	0.6723	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			222.77840	180.802	17.21	0.3241	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			557.87840	636.802	17.21	0.6759	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			219.79060	178.255	17.23	0.3205	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			564.89060	644.255	17.23	0.6795	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			316.06470	274.369	17.02	0.3497	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			761.06470	841.969	17.02	0.6503	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			322.03960	279.582	16.98	0.3550	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			747.03960	827.182	16.98	0.6450	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			319.03900	276.923	17.00	0.3523	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			754.03900	834.523	17.00	0.6477	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			577.89620	523.026	16.98	0.4704	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			687.39620	757.526	16.98	0.5296	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			573.96840	519.391	16.99	0.4680	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			693.46840	763.891	16.99	0.5320	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			570.06170	515.780	17.00	0.4656	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			699.56170	770.280	17.00	0.5344	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												1,025,930.00	100	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.31950		1.33770			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.33680		1.35310			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.35030		1.36690			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.36620		1.38310			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			623.00000	805.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			723.00000	905.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			823.00000	1,005.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			469.00000	632.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			569.00000	732.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			669.00000	832.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			531.00000	697.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			631.00000	797.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			731.00000	897.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			31.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			0.00000	138.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			69.00000	238.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			169.00000	338.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/09/2016	Foreign Exchange Future			1.30620		1.30840			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.30830		1.31050			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.31090		1.31310			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.31380		1.31600			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11750		1.11700			0.0000	36,877.50	33	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12290		1.12110			0.0000	0.00	0	13,266
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12730		1.12550			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13240		1.13060			0.0000	0.00	0	0
Total QUANTO € / \$ Future												36,877.50	33	13,266
Total QUANTO € / \$												36,877.50	33	13,266
RAIN	On	19/09/2016	Foreign Exchange Future			24,487.42000		24,973.08000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,939.43000		25,384.46000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.28790		10.45250			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.48510		10.63140			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.65570		10.80520			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			0.02890	0.000	20.76	0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,167.52890	1,332.100	20.76	1.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			0.02850	0.000	20.76	0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,177.52850	1,342.100	20.76	1.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			0.02810	0.000	20.76	0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,187.52810	1,352.100	20.76	1.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			77.40660	55.416	19.25	0.1170	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,256.00660	1,380.316	19.25	0.8830	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			76.32310	54.545	19.26	0.1154	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,264.92310	1,389.445	19.26	0.8846	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			75.25430	53.688	19.27	0.1139	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,273.85430	1,398.588	19.27	0.8861	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			422.35280	359.336	17.04	0.4196	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			607.15280	693.636	17.04	0.5804	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			418.69180	356.095	17.06	0.4168	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			613.49180	700.395	17.06	0.5832	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			415.05730	352.882	17.07	0.4139	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			619.85730	707.182	17.07	0.5861	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.70390		4.79030			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.70660		4.78470			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.70260		4.78000			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			0.02140	0.000	19.65	0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			479.72140	566.100	19.65	1.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.02990	0.000	19.65	0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			459.72990	546.100	19.65	1.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.02530	0.000	19.65	0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			469.72530	556.100	19.65	1.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			26.37550	17.578	17.32	0.0954	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			531.67550	600.978	17.32	0.9046	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			25.44420	16.927	17.35	0.0923	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			540.74420	610.327	17.35	0.9077	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			24.54560	16.301	17.39	0.0892	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			549.84560	619.701	17.39	0.9108	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			166.66740	134.862	15.45	0.3997	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			246.66740	292.262	15.45	0.6003	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			162.85150	131.579	15.47	0.3925	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			252.85150	298.979	15.47	0.6075	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			159.11040	128.365	15.50	0.3853	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			259.11040	305.765	15.50	0.6147	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.37540		1.41430			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.34110		1.36270			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.30700		1.32490			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.24300		1.27590			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3,882,270,096.10	265,131	1,095,224
Total Options												13,252,453.86	80,120	2,112,126
Grand Total:												3,895,522,549.96	345,251	3,207,350